

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|           |                           |
|-----------|---------------------------|
| TO:       | PULSAR RE LTD.            |
|           | 032406PULS                |
|           | TONY FOX                  |
| PHONE:    |                           |
| FAX:      |                           |
| EMAIL:    | tony.fox@magnistar.com;   |
| FROM:     | LEHMAN RE LTD.            |
|           | STEVEN COLOMBO            |
| PHONE:    | 212-526-9289              |
| FAX:      | 646-758-3023              |
| EMAIL:    | steven.colombo@lehman.com |
| DUE DATE: | 04/02/2007                |

From 02/01/2007 To 03/31/2007 [inclusive]

| Date       | Ccy | Principal     | Interest Calc Amt | Rate  | Accrued Int |
|------------|-----|---------------|-------------------|-------|-------------|
| 02/01/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.290 | -5,412.57   |
| 02/02/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/03/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/04/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/05/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.250 | -5,371.64   |
| 02/06/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/07/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.230 | -5,351.18   |
| 02/08/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.250 | -5,371.64   |
| 02/09/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.250 | -5,371.64   |
| 02/10/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.250 | -5,371.64   |
| 02/11/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.250 | -5,371.64   |
| 02/12/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.280 | -5,402.34   |
| 02/13/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.260 | -5,381.87   |
| 02/14/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.270 | -5,392.10   |
| 02/16/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.290 | -5,412.57   |
| 02/16/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/17/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/18/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/19/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/20/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.270 | -5,392.10   |
| 02/21/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.230 | -5,351.18   |
| 02/22/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.260 | -5,381.87   |
| 02/23/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/24/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/25/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 02/26/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.300 | -5,422.80   |
| 02/27/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.270 | -5,392.10   |
| 02/28/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.280 | -5,535.35   |
| 03/01/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.310 | -5,433.03   |
| 03/02/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.230 | -5,351.18   |
| 03/03/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.230 | -5,351.18   |
| 03/04/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.230 | -5,351.18   |
| 03/05/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.270 | -5,392.10   |
| 03/06/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.220 | -5,340.95   |
| 03/07/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 03/08/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 03/09/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 03/10/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 03/11/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.240 | -5,361.41   |
| 03/12/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.250 | -5,371.64   |
| 03/13/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.250 | -5,371.64   |
| 03/14/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.270 | -5,392.10   |
| 03/15/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.290 | -5,412.57   |
| 03/16/2007 | USD | 36,834,110.26 | 36,834,110.26     | 5.250 | -5,371.64   |

| Date       | CCY | Principal     | Interest Calc Amnt | Rate  | Accrued Int |
|------------|-----|---------------|--------------------|-------|-------------|
| 03/17/2007 | USD | 36,834,110.26 | 36,834,110.26      | 5.250 | -6,371.64   |
| 03/18/2007 | USD | 36,834,110.26 | 36,834,110.26      | 5.250 | -5,371.64   |
| 03/19/2007 | USD | 36,834,110.26 | 36,834,110.26      | 5.250 | -5,381.87   |
| 03/20/2007 | USD | 36,834,110.26 | 36,834,110.26      | 5.250 | -5,381.87   |
| 03/21/2007 | USD | 36,834,110.26 | 36,834,110.26      | 5.250 | -5,381.87   |
| 03/22/2007 | USD | 36,834,110.26 | 36,834,110.26      | 5.270 | -5,392.10   |
| 03/23/2007 | USD | 75,084,110.26 | 75,084,110.26      | 5.240 | -10,928.91  |
| 03/24/2007 | USD | 75,084,110.26 | 75,084,110.26      | 5.240 | -10,928.91  |
| 03/25/2007 | USD | 75,084,110.26 | 75,084,110.26      | 5.240 | -10,928.91  |
| 03/26/2007 | USD | 75,084,110.26 | 75,084,110.26      | 5.280 | -11,012.34  |
| 03/27/2007 | USD | 75,084,110.26 | 75,084,110.26      | 5.250 | -10,949.77  |
| 03/28/2007 | USD | 75,084,110.26 | 75,084,110.26      | 5.270 | -10,991.48  |
| 03/29/2007 | USD | 75,084,110.26 | 75,084,110.26      | 5.290 | -11,033.19  |
| 03/30/2007 | USD | 75,084,110.26 | 75,084,110.26      | 5.300 | -11,054.05  |
| 03/31/2007 | USD | 75,084,110.26 | 75,084,110.26      | 5.300 | -11,054.05  |

  

|   |                    |                |                 |
|---|--------------------|----------------|-----------------|
| <b>Total Interest Due:</b>                                | <b>\$67,776.66</b> |                |                 |
| Lehman will pay to the following settlement instructions: |                    |                |                 |
| Intermediary:   | Institution:       | Beneficiary:   | Special:        |
| FW021001088   | BBDABMHMXXX        | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|                  |                           |
|------------------|---------------------------|
| <b>TO:</b>       | PULSAR RE LTD.            |
| 032406PULS       |                           |
| TONY FOX         |                           |
| <b>PHONE:</b>    |                           |
| <b>FAX:</b>      |                           |
| <b>EMAIL:</b>    | tony.fox@magnetar.com;    |
| <b>FROM:</b>     | LEHMAN RE LTD.            |
| TAMARA TIONKIN   |                           |
| <b>PHONE:</b>    | 212-626-9289              |
| <b>FAX:</b>      | 645-758-3023              |
| <b>EMAIL:</b>    | tamara.tionkin@lehman.com |
| <b>DUE DATE:</b> | 05/01/2007                |

From 04/01/2007 To 04/30/2007 [inclusive]

| Date       | CCY | Principal     | Interest Calc Amt | Rate  | Accrued Int |
|------------|-----|---------------|-------------------|-------|-------------|
| 04/01/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.200 | -11,054.05  |
| 04/02/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 04/03/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.200 | -10,845.48  |
| 04/04/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.210 | -10,866.34  |
| 04/05/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.300 | -11,054.05  |
| 04/06/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.300 | -11,054.05  |
| 04/07/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.300 | -11,054.05  |
| 04/08/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.300 | -11,054.05  |
| 04/09/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -11,012.34  |
| 04/10/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 04/11/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,925.91  |
| 04/12/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.270 | -10,991.48  |
| 04/13/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 04/14/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 04/15/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.200 | -10,949.77  |
| 04/16/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.290 | -11,033.19  |
| 04/17/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.220 | -10,845.48  |
| 04/18/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.190 | -10,824.63  |
| 04/19/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.230 | -10,808.08  |
| 04/20/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 04/21/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 04/22/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 04/23/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.230 | -10,808.08  |
| 04/24/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.200 | -10,845.48  |
| 04/25/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.190 | -10,824.63  |
| 04/26/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 04/27/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 04/28/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 04/29/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 04/30/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.290 | -11,033.19  |

Total Interest Due:

Lehman will pay to the following settlement institutions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|                  |                           |
|------------------|---------------------------|
| <b>TO:</b>       | PULSAR RE LTD.            |
| 032406PULS       |                           |
| TONY FOX         |                           |
| <b>PHONE:</b>    |                           |
| <b>FAX:</b>      |                           |
| <b>EMAIL:</b>    | tony.fox@magnistar.com    |
| <b>FROM:</b>     | LEHMAN RE LTD.            |
| TAMARA TIOMKIN   |                           |
| <b>PHONE:</b>    | 212-528-9289              |
| <b>FAX:</b>      | 646-758-3023              |
| <b>EMAIL:</b>    | tamara.tiomkin@lehman.com |
| <b>DUE DATE:</b> | 06/01/2007                |

From 05/01/2007 To 05/31/2007 [Inclusive]

| Date       | CCY | Principal     | Interest/Calc Amt | Rate  | Accrued Int |
|------------|-----|---------------|-------------------|-------|-------------|
| 05/01/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 05/02/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.210 | -10,866.34  |
| 05/03/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/04/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/05/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/06/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/08/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/09/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.210 | -10,866.34  |
| 05/10/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 05/11/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.270 | -10,991.48  |
| 05/12/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.270 | -10,991.48  |
| 05/13/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.270 | -10,991.48  |
| 05/14/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 05/15/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.290 | -11,033.19  |
| 05/16/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 05/17/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 05/18/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/19/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/20/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/21/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/22/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.230 | -10,908.05  |
| 05/23/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 05/24/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 05/25/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.290 | -11,033.19  |
| 05/26/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.280 | -11,033.19  |
| 05/27/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.280 | -11,033.19  |
| 05/28/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.290 | -11,033.19  |
| 05/29/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.290 | -11,033.19  |
| 05/30/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 05/31/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.280 | -11,012.34  |

Total Interest Due: \$0

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

**TO:**

|  |
|--|
|  |
|  |
|  |
|  |
|  |

**PHONE:**

**FAX:**

**EMAIL:**

**FROM:**

**PHONE:**

**FAX:**

**EMAIL:**

**DUE DATE:** 07/02/2007

From 06/01/2007 To 06/30/2007 [inclusive]

| Date       | CCY | Principal     | Interest Calc Amt | Rate  | Accrued Int |
|------------|-----|---------------|-------------------|-------|-------------|
| 06/01/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.230 | -10,908.05  |
| 06/02/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.230 | -10,908.05  |
| 06/03/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.230 | -10,908.05  |
| 06/04/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 06/05/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.190 | -10,824.63  |
| 06/06/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 06/07/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 06/08/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/09/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/10/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/11/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.270 | -10,991.48  |
| 06/12/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/13/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/14/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.280 | -11,012.34  |
| 06/15/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/16/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/17/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/18/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.230 | -10,908.05  |
| 06/19/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.210 | -10,866.34  |
| 06/20/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.270 | -10,991.48  |
| 06/21/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/22/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 06/23/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 06/24/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.240 | -10,928.91  |
| 06/25/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.290 | -11,033.19  |
| 06/26/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.250 | -10,949.77  |
| 06/27/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/28/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.260 | -10,970.62  |
| 06/29/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.310 | -11,074.91  |
| 06/30/2007 | USD | 75,084,110.26 | 75,084,110.26     | 5.310 | -11,074.91  |

Total Interest Due : 110,744.91

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary | Special |
|--------------|-------------|-------------|---------|
|              |             |             |         |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|           |                            |
|-----------|----------------------------|
| TO:       | PULSAR RE LTD.             |
|           | 032406PULS                 |
|           | TONY FOX                   |
| PHONE:    |                            |
| FAX:      |                            |
| EMAIL:    | tamara.tiomkin@lehman.com; |
| FROM:     | LEHMAN RE LTD.             |
|           | TAMARA TIOMKIN             |
| PHONE:    | 212-526-9289               |
| FAX:      |                            |
| EMAIL:    | tamara.tiomkin@lehman.com  |
| DUE DATE: | 08/01/2007                 |

From 07/01/2007 To 07/31/2007 [Inclusive]

| Date       | CCY | Principal      | Interest Calc Amt | Rate  | Accrued Int |
|------------|-----|----------------|-------------------|-------|-------------|
| 07/01/2007 | USD | 75,084,110.26  | 75,084,110.26     | 5.310 | -11,074.91  |
| 07/02/2007 | USD | 75,084,110.26  | 75,084,110.26     | 5.310 | -11,074.91  |
| 07/03/2007 | USD | 75,084,110.26  | 75,084,110.26     | 5.240 | -10,928.91  |
| 07/04/2007 | USD | 75,084,110.26  | 75,084,110.26     | 5.240 | -10,928.91  |
| 07/05/2007 | USD | 75,084,110.26  | 75,084,110.26     | 5.250 | -10,948.77  |
| 07/06/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.220 | -23,788.44  |
| 07/07/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.220 | -23,788.44  |
| 07/08/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.220 | -23,788.44  |
| 07/09/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.220 | -23,788.44  |
| 07/10/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.240 | -23,879.58  |
| 07/11/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.240 | -23,879.58  |
| 07/12/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.260 | -23,970.72  |
| 07/13/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.250 | -23,925.15  |
| 07/14/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.250 | -23,925.15  |
| 07/15/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.250 | -23,925.15  |
| 07/16/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.320 | -24,244.15  |
| 07/17/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.280 | -24,061.87  |
| 07/18/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.260 | -23,970.72  |
| 07/19/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.250 | -23,925.15  |
| 07/20/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.250 | -23,925.15  |
| 07/21/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.250 | -23,925.15  |
| 07/22/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.250 | -23,925.15  |
| 07/23/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.260 | -23,970.72  |
| 07/24/2007 | USD | 164,058,187.90 | 164,058,187.90    | 5.250 | -23,925.15  |
| 07/25/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.320 | -24,315.87  |
| 07/26/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.280 | -24,132.85  |
| 07/27/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.250 | -23,995.73  |
| 07/28/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.250 | -23,995.73  |
| 07/29/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.250 | -23,995.73  |
| 07/30/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.290 | -24,178.55  |
| 07/31/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.280 | -24,132.85  |

Total Interest Due: \$0.00

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

## LEHMAN BROTHERS

## Interest Accrual On Cash Collateral

|                  |   |
|------------------|---|
| <b>TO:</b>       | PULSAR RE LTD.                                      |
|                  | 032406PULS  |
|                  | TONY FOX  |
| <b>PHONE:</b>    |   |
| <b>FAX:</b>      |   |
| <b>EMAIL:</b>    | tony.fox@magnistar.com;william.messmore@lehman.com; |
| <b>FROM:</b>     | LEHMAN RE LTD.                                      |
|                  | STEVEN COLOMBO                                      |
| <b>PHONE:</b>    | 212-526-9289  |
| <b>FAX:</b>      | 646-758-3023  |
| <b>EMAIL:</b>    | steven.colombo@lehman.com                           |
| <b>DUE DATE:</b> | 09/03/2007  |

From 08/01/2007 To 08/31/2007 [inclusive]

| Date       | CCY | Principal      | Interest Calc Amt | Rate  | Accrued Int |
|------------|-----|----------------|-------------------|-------|-------------|
| 08/01/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.300 | -24,224.26  |
| 08/02/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.240 | -23,950.02  |
| 08/03/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.240 | -23,950.02  |
| 08/04/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.240 | -23,950.02  |
| 08/05/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.240 | -23,950.02  |
| 08/06/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.260 | -24,041.43  |
| 08/07/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.260 | -24,041.43  |
| 08/08/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.270 | -24,087.14  |
| 08/09/2007 | USD | 164,542,139.67 | 164,542,139.67    | 5.410 | -24,727.03  |
| 08/10/2007 | USD | 164,542,139.67 | 164,542,139.67    | 4.680 | -21,390.48  |
| 08/11/2007 | USD | 164,542,139.67 | 164,542,139.67    | 4.680 | -21,390.48  |
| 08/12/2007 | USD | 164,542,139.67 | 164,542,139.67    | 4.680 | -21,390.48  |
| 08/13/2007 | USD | 164,542,139.67 | 164,542,139.67    | 4.610 | -21,984.66  |
| 08/14/2007 | USD | 173,590,472.09 | 173,590,472.09    | 4.540 | -21,891.69  |
| 08/15/2007 | USD | 173,590,472.09 | 173,590,472.09    | 4.710 | -22,711.42  |
| 08/16/2007 | USD | 173,590,472.09 | 173,590,472.09    | 4.970 | -23,965.13  |
| 08/17/2007 | USD | 173,590,472.09 | 173,590,472.09    | 4.910 | -23,875.81  |
| 08/18/2007 | USD | 173,590,472.09 | 173,590,472.09    | 4.910 | -23,675.81  |
| 08/19/2007 | USD | 173,590,472.09 | 173,590,472.09    | 4.910 | -23,675.81  |
| 08/20/2007 | USD | 173,590,472.09 | 173,590,472.09    | 5.030 | -24,254.45  |
| 08/21/2007 | USD | 173,590,472.09 | 173,590,472.09    | 4.890 | -23,579.37  |
| 08/22/2007 | USD | 207,085,014.11 | 207,085,014.11    | 4.770 | -27,438.76  |
| 08/23/2007 | USD | 207,085,014.11 | 207,085,014.11    | 4.880 | -28,071.52  |
| 08/24/2007 | USD | 207,085,014.11 | 207,085,014.11    | 5.110 | -29,394.57  |
| 08/25/2007 | USD | 207,085,014.11 | 207,085,014.11    | 5.110 | -29,394.57  |
| 08/26/2007 | USD | 207,085,014.11 | 207,085,014.11    | 5.110 | -29,394.57  |
| 08/27/2007 | USD | 207,085,014.11 | 207,085,014.11    | 5.270 | -30,314.95  |
| 08/28/2007 | USD | 207,085,014.11 | 207,085,014.11    | 5.300 | -30,487.52  |
| 08/29/2007 | USD | 207,085,014.11 | 207,085,014.11    | 5.000 | -28,781.81  |
| 08/30/2007 | USD | 207,085,014.11 | 207,085,014.11    | 5.000 | -28,761.81  |
| 08/31/2007 | USD | 207,085,014.11 | 207,085,014.11    | 4.960 | -28,631.71  |

Total Interest Due: 781,058.75

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|                  |  |
|------------------|--|
| <b>TO:</b>       | PULSAR RE LTD.                                     |
|                  | 032406PULS   |
|                  | TONY FOX   |
| <b>PHONE:</b>    |  |
| <b>FAX:</b>      |  |
| <b>EMAIL:</b>    | tony.fox@magnetar.com;william.messmore@lehman.com; |
| <b>FROM:</b>     | LEHMAN RE LTD.                                     |
|                  | STEVEN COLOMBO                                     |
| <b>PHONE:</b>    | 212-528-9289                                       |
| <b>FAX:</b>      |  |
| <b>EMAIL:</b>    | steven.colombo@lehman.com                          |
| <b>DUE DATE:</b> | 10/05/2007   |

From 09/01/2007 To 09/30/2007 [inclusive]

| Date       | CCY | Principal      | Interest Calc Amt | Rate  | Accrued Int |
|------------|-----|----------------|-------------------|-------|-------------|
| 09/01/2007 | USD | 207,085,014.11 | 207,085,014.11    | 4.960 | -28,531.71  |
| 09/02/2007 | USD | 207,085,014.11 | 207,085,014.11    | 4.960 | -28,531.71  |
| 09/03/2007 | USD | 207,085,014.11 | 207,085,014.11    | 4.960 | -28,531.71  |
| 09/04/2007 | USD | 229,860,332.56 | 229,860,332.56    | 5.220 | -33,329.75  |
| 09/05/2007 | USD | 229,860,332.56 | 229,860,332.56    | 5.180 | -33,074.35  |
| 09/06/2007 | USD | 229,860,332.56 | 229,860,332.56    | 4.980 | -31,797.35  |
| 09/07/2007 | USD | 229,860,332.56 | 229,860,332.56    | 4.860 | -31,031.14  |
| 09/08/2007 | USD | 229,860,332.56 | 229,860,332.56    | 4.860 | -31,031.14  |
| 09/09/2007 | USD | 229,860,332.56 | 229,860,332.56    | 4.860 | -31,031.14  |
| 09/10/2007 | USD | 229,860,332.56 | 229,860,332.56    | 5.070 | -32,372.00  |
| 09/11/2007 | USD | 229,860,332.56 | 229,860,332.56    | 5.060 | -32,308.16  |
| 09/12/2007 | USD | 229,860,332.56 | 229,860,332.56    | 5.180 | -33,074.35  |
| 09/13/2007 | USD | 273,590,632.14 | 273,590,632.14    | 5.080 | -38,682.85  |
| 09/14/2007 | USD | 273,590,632.14 | 273,590,632.14    | 5.250 | -39,898.63  |
| 09/15/2007 | USD | 273,590,632.14 | 273,590,632.14    | 5.250 | -39,898.63  |
| 09/16/2007 | USD | 273,590,632.14 | 273,590,632.14    | 5.250 | -39,898.63  |
| 09/17/2007 | USD | 273,590,632.14 | 273,590,632.14    | 5.330 | -40,506.61  |
| 09/18/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.920 | -37,390.72  |
| 09/19/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.740 | -36,022.77  |
| 09/20/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.770 | -36,250.76  |
| 09/21/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.760 | -36,174.78  |
| 09/22/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.760 | -36,174.76  |
| 09/23/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.760 | -36,174.76  |
| 09/24/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.740 | -36,022.77  |
| 09/25/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.820 | -38,630.75  |
| 09/26/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.880 | -37,086.73  |
| 09/27/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.930 | -37,486.72  |
| 09/28/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.580 | -34,806.81  |
| 09/29/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.580 | -34,806.81  |
| 09/30/2007 | USD | 273,590,632.14 | 273,590,632.14    | 4.580 | -34,806.81  |

Total Interest Due:

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|                  |   |
|------------------|---|
| <b>TO:</b>       | <b>PULSAR RE LTD.</b>                               |
|                  | 032406PULS  |
|                  | TONY FOX  |
| <b>PHONE:</b>    |   |
| <b>FAX:</b>      |   |
| <b>EMAIL:</b>    | tony.fox@magnistar.com;william.measmore@lehman.com; |
| <b>FROM:</b>     | <b>LEHMAN RE LTD.</b>                               |
|                  | JOSEPH D'AMORE                                      |
| <b>PHONE:</b>    | 212-526-9289  |
| <b>FAX:</b>      |   |
| <b>EMAIL:</b>    | joseph.damore@lehman.com                            |
| <b>DUE DATE:</b> | 11/01/2007  |

From 10/01/2007 To 10/31/2007 [inclusive]

| Date       | CCY | Principal      | Interest Calc. Amt. | Rate  | Accrued Int. |
|------------|-----|----------------|---------------------|-------|--------------|
| 10/01/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.920 | -37,390.72   |
| 10/02/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.780 | -36,326.76   |
| 10/03/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.660 | -35,568.76   |
| 10/04/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.740 | -36,022.77   |
| 10/05/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.770 | -36,250.76   |
| 10/06/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.770 | -36,250.76   |
| 10/07/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.770 | -36,250.76   |
| 10/08/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.770 | -36,250.76   |
| 10/09/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.910 | -37,314.72   |
| 10/10/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.520 | -34,350.82   |
| 10/11/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.750 | -36,098.76   |
| 10/12/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.750 | -36,098.76   |
| 10/13/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.760 | -36,098.76   |
| 10/14/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.750 | -36,098.76   |
| 10/15/2007 | USD | 273,590,632.14 | 273,590,632.14      | 4.610 | -36,554.75   |
| 10/16/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.680 | -42,280.57   |
| 10/17/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.700 | -42,461.25   |
| 10/18/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.590 | -42,370.91   |
| 10/19/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.770 | -43,093.85   |
| 10/20/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.770 | -43,093.85   |
| 10/21/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.770 | -43,093.85   |
| 10/22/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.710 | -42,551.59   |
| 10/23/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.670 | -42,190.22   |
| 10/24/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.740 | -42,822.62   |
| 10/25/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.360 | -43,908.74   |
| 10/26/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.800 | -43,364.68   |
| 10/27/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.300 | -43,364.68   |
| 10/28/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.800 | -43,364.68   |
| 10/29/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.840 | -43,726.05   |
| 10/30/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.780 | -43,184.00   |
| 10/31/2007 | USD | 325,235,118.14 | 325,235,118.14      | 4.600 | -41,587.82   |

Total Interest Due: 1,229,362.16

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

**LEHMAN BROTHERS**

**Interest Accrual On Cash Collateral**

|                  |   |
|------------------|---|
| <b>TO:</b>       | PULSAR RE, LTD.                                     |
|                  | 032406PULS  |
|                  | TONY FOX  |
| <b>PHONE:</b>    |   |
| <b>FAX:</b>      |   |
| <b>EMAIL:</b>    | tony.fox@magnistar.com;william.messmore@lehman.com; |
| <b>FROM:</b>     | LEHMAN RE LTD.                                      |
|                  | STEVEN COLOMBO                                      |
| <b>PHONE:</b>    | 212-526-9289  |
| <b>FAX:</b>      |   |
| <b>EMAIL:</b>    | steven.colombo@lehman.com                           |
| <b>DUE DATE:</b> | 12/04/2007  |

From 11/01/2007 To 11/30/2007 [inclusive]

| Date       | CCY | Principal      | Interest Calc Amt | Rate  | Accrued Int |
|------------|-----|----------------|-------------------|-------|-------------|
| 11/01/2007 | USD | 325,235,118.14 | 325,235,118.14    | 4.500 | -41,467.46  |
| 11/02/2007 | USD | 325,235,118.14 | 325,235,118.14    | 4.280 | -38,666.84  |
| 11/03/2007 | USD | 325,235,118.14 | 325,235,118.14    | 4.280 | -38,666.84  |
| 11/04/2007 | USD | 325,235,118.14 | 325,235,118.14    | 4.280 | -38,666.84  |
| 11/05/2007 | USD | 325,235,118.14 | 325,235,118.14    | 4.290 | -38,757.15  |
| 11/06/2007 | USD | 325,235,118.14 | 325,235,118.14    | 4.220 | -38,124.78  |
| 11/07/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.390 | -40,299.88  |
| 11/08/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.580 | -42,044.06  |
| 11/09/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.460 | -41,217.87  |
| 11/10/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.490 | -41,217.87  |
| 11/11/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.490 | -41,217.87  |
| 11/12/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.490 | -41,217.87  |
| 11/13/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.610 | -42,319.46  |
| 11/14/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.600 | -42,227.66  |
| 11/15/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.540 | -41,876.57  |
| 11/16/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.510 | -41,401.47  |
| 11/17/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.510 | -41,401.47  |
| 11/18/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.510 | -41,401.47  |
| 11/19/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.510 | -41,401.47  |
| 11/20/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.510 | -41,401.47  |
| 11/21/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.500 | -41,308.87  |
| 11/22/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.500 | -41,309.67  |
| 11/23/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.560 | -41,880.47  |
| 11/24/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.560 | -41,880.47  |
| 11/25/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.560 | -41,880.47  |
| 11/26/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.820 | -42,411.26  |
| 11/27/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.390 | -40,299.88  |
| 11/28/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.530 | -41,585.07  |
| 11/29/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.560 | -41,768.67  |
| 11/30/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.880 | -42,778.46  |

Total Interest Due: 1,231,040.81

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Specified       |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|                  |  |
|------------------|--|
| <b>TO:</b>       | PULSAR RE LTD.                                     |
|                  | 032406PULS   |
|                  | TONY FOX   |
| <b>PHONE:</b>    |  |
| <b>FAX:</b>      |  |
| <b>EMAIL:</b>    | tony.fox@magnetar.com;william.messmore@lehman.com; |
| <b>FROM:</b>     | LEHMAN RE LTD.                                     |
|                  | STEVEN COLOMBO                                     |
| <b>PHONE:</b>    | 212-528-9289                                       |
| <b>FAX:</b>      | 646-758-3023                                       |
| <b>EMAIL:</b>    | steven.colombo@lehman.com                          |
| <b>DUE DATE:</b> | 01/02/2008   |

From 12/01/2007 To 12/31/2007 [Inclusive]

| Date       | CCY | Principal      | Interest Calc Amt | Rate  | Accrued Int |
|------------|-----|----------------|-------------------|-------|-------------|
| 12/01/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.660 | -42,778.46  |
| 12/02/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.660 | -42,778.46  |
| 12/03/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.520 | -41,493.27  |
| 12/04/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.500 | -41,309.67  |
| 12/05/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.310 | -39,565.48  |
| 12/06/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.490 | -41,217.87  |
| 12/07/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.410 | -40,483.48  |
| 12/08/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.410 | -40,483.48  |
| 12/09/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.410 | -40,483.48  |
| 12/10/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.460 | -40,942.47  |
| 12/11/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.290 | -39,391.89  |
| 12/12/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.280 | -39,290.09  |
| 12/13/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.300 | -39,473.68  |
| 12/14/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.240 | -38,922.89  |
| 12/15/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.240 | -38,922.89  |
| 12/16/2007 | USD | 330,477,356.89 | 330,477,356.89    | 4.240 | -38,922.89  |
| 12/17/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.310 | -39,582.00  |
| 12/18/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.160 | -38,205.36  |
| 12/19/2007 | USD | 330,623,308.60 | 330,623,308.60    | 3.980 | -36,552.24  |
| 12/20/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.370 | -40,134.00  |
| 12/21/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.280 | -39,307.44  |
| 12/22/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.280 | -39,307.44  |
| 12/23/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.280 | -39,307.44  |
| 12/24/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.000 | -36,735.92  |
| 12/25/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.000 | -36,735.92  |
| 12/26/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.260 | -39,123.76  |
| 12/27/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.160 | -38,113.52  |
| 12/28/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.010 | -38,827.76  |
| 12/29/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.010 | -38,827.76  |
| 12/30/2007 | USD | 330,623,308.60 | 330,623,308.60    | 4.010 | -38,827.76  |
| 12/31/2007 | USD | 330,623,308.60 | 330,623,308.60    | 3.060 | -28,102.98  |

Total Interest Due: 112,687.22

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|                  |  |
|------------------|--|
| <b>TO:</b>       | PULSAR RE LTD.                                     |
|                  | 032406PULS   |
|                  | TONY FOX   |
| <b>PHONE:</b>    |  |
| <b>FAX:</b>      |  |
| <b>EMAIL:</b>    | tony.fox@magnetar.com;william.messmore@lehman.com; |
| <b>FROM:</b>     | LEHMAN RE LTD.                                     |
|                  | STEVEN COLOMBO                                     |
| <b>PHONE:</b>    | 212-526-9269                                       |
| <b>FAX:</b>      | 646-759-3023                                       |
| <b>EMAIL:</b>    | steven.colombo@lehman.com                          |
| <b>DUE DATE:</b> | 02/01/2008   |

From 01/01/2008 To 01/31/2008 [inclusive]

| Date       | CCY | Principal      | Interest Calc Amt | Rate  | Accrued Int |
|------------|-----|----------------|-------------------|-------|-------------|
| 01/01/2008 | USD | 330,623,308.60 | 330,623,308.60    | 3.080 | -28,102.98  |
| 01/02/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.110 | -37,746.18  |
| 01/03/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.250 | -39,031.92  |
| 01/04/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.180 | -38,389.04  |
| 01/05/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.180 | -38,389.04  |
| 01/06/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.180 | -38,389.04  |
| 01/07/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.270 | -39,215.60  |
| 01/08/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.270 | -39,215.60  |
| 01/09/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.260 | -39,123.76  |
| 01/10/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.260 | -39,123.76  |
| 01/11/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.230 | -38,848.24  |
| 01/12/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.230 | -38,848.24  |
| 01/13/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.230 | -38,848.24  |
| 01/14/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.240 | -38,940.08  |
| 01/15/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.240 | -38,940.08  |
| 01/16/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.220 | -38,758.40  |
| 01/17/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.230 | -38,848.24  |
| 01/18/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.170 | -38,297.20  |
| 01/19/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.170 | -38,297.20  |
| 01/20/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.170 | -38,297.20  |
| 01/21/2008 | USD | 330,623,308.60 | 330,623,308.60    | 4.170 | -38,297.20  |
| 01/22/2008 | USD | 330,623,308.60 | 330,623,308.60    | 3.680 | -33,797.05  |
| 01/23/2008 | USD | 330,623,308.60 | 330,623,308.60    | 3.430 | -31,801.05  |
| 01/24/2008 | USD | 330,623,308.60 | 330,623,308.60    | 3.470 | -31,868.41  |
| 01/25/2008 | USD | 330,623,308.60 | 330,623,308.60    | 3.600 | -33,062.33  |
| 01/26/2008 | USD | 330,623,308.60 | 330,623,308.60    | 3.600 | -33,062.33  |
| 01/27/2008 | USD | 330,623,308.60 | 330,623,308.60    | 3.600 | -33,062.33  |
| 01/28/2008 | USD | 330,623,308.60 | 330,623,308.60    | 3.500 | -32,143.93  |
| 01/29/2008 | USD | 340,158,213.60 | 340,158,213.60    | 3.470 | -32,787.26  |
| 01/30/2008 | USD | 340,240,323.61 | 340,240,323.61    | 3.260 | -30,810.65  |
| 01/31/2008 | USD | 340,240,323.61 | 340,240,323.61    | 3.220 | -30,432.61  |

Total Interest Due: \$126,473.16

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001068  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

**LEHMAN BROTHERS**

**Interest Accrual On Cash Collateral**

|                  |  |
|------------------|--|
| <b>TO:</b>       | PULSAR RE LTD.                                     |
|                  | 032406PULS   |
|                  | TONY FOX   |
| <b>PHONE:</b>    |  |
| <b>FAX:</b>      |  |
| <b>EMAIL:</b>    | tony.fox@magnatar.com;william.messmore@lehman.com; |
| <b>FROM:</b>     | LBHMNR RE LTD.                                     |
|                  | STEVEN COLOMBO                                     |
| <b>PHONE:</b>    | 212-526-9289                                       |
| <b>FAX:</b>      | 646-758-3023                                       |
| <b>EMAIL:</b>    | steven.colombo@lehman.com                          |
| <b>DUE DATE:</b> | 03/03/2008   |

From 02/01/2008 To 02/29/2008 [inclusive]

| Date       | CCY | Principal      | Interest Calc. Amt | Rate  | Accrued Int. |
|------------|-----|----------------|--------------------|-------|--------------|
| 02/01/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.120 | -29,487.49   |
| 02/02/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.120 | -29,487.49   |
| 02/03/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.120 | -29,487.49   |
| 02/04/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.820 | -26,652.16   |
| 02/05/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.710 | -25,612.54   |
| 02/06/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.940 | -27,786.29   |
| 02/07/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.030 | -28,638.89   |
| 02/08/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.050 | -28,825.92   |
| 02/09/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.050 | -28,825.92   |
| 02/10/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.050 | -28,825.92   |
| 02/11/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.860 | -27,219.23   |
| 02/12/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.910 | -27,502.76   |
| 02/13/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.020 | -28,542.38   |
| 02/14/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.030 | -28,636.89   |
| 02/15/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.970 | -28,069.83   |
| 02/16/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.970 | -28,069.83   |
| 02/17/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.970 | -28,069.83   |
| 02/18/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.970 | -28,069.83   |
| 02/19/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.940 | -27,786.29   |
| 02/20/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.000 | -28,353.36   |
| 02/21/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.010 | -28,447.87   |
| 02/22/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.970 | -28,069.83   |
| 02/23/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.970 | -28,069.83   |
| 02/24/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.970 | -28,069.83   |
| 02/25/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.000 | -28,353.36   |
| 02/26/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.850 | -26,935.69   |
| 02/27/2008 | USD | 340,240,323.61 | 340,240,323.61     | 2.930 | -27,691.75   |
| 02/28/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.060 | -28,920.43   |
| 02/29/2008 | USD | 340,240,323.61 | 340,240,323.61     | 3.010 | -28,447.87   |

Total Interest Due: 816,964.13

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | SBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|                  |  |
|------------------|--|
| <b>TO:</b>       | PULSTAR RE LTD                                     |
|                  | 032406PULS   |
|                  | TONY FOX   |
| <b>PHONE:</b>    |  |
| <b>FAX:</b>      |  |
| <b>EMAIL:</b>    | tony.fox@magnetar.com;william.messmore@lehman.com; |
| <b>FROM:</b>     | LEHMAN RE LTD                                      |
|                  | STEVEN COLOMBO                                     |
| <b>PHONE:</b>    | 212-528-9289                                       |
| <b>FAX:</b>      | 848-758-3023                                       |
| <b>EMAIL:</b>    | steven.colombo@lehman.com                          |
| <b>DUE DATE:</b> | 04/01/2008   |

From 03/01/2008 To 03/31/2008 [inclusive]

| Date       | CCY | Principal      | Interest Calc Amt | Rate  | Accrued Interest |
|------------|-----|----------------|-------------------|-------|------------------|
| 03/01/2008 | USD | 340,240,323.61 | 340,240,323.61    | 3.010 | -28,447.87       |
| 03/02/2008 | USD | 340,240,323.61 | 340,240,323.61    | 3.010 | -28,447.87       |
| 03/03/2008 | USD | 340,240,323.61 | 340,240,323.61    | 3.100 | -29,298.47       |
| 03/04/2008 | USD | 340,240,323.61 | 340,240,323.61    | 2.900 | -27,408.25       |
| 03/05/2008 | USD | 340,240,323.61 | 340,240,323.61    | 2.830 | -27,891.76       |
| 03/06/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.990 | -28,632.83       |
| 03/07/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.980 | -28,343.54       |
| 03/08/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.980 | -28,345.54       |
| 03/09/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.980 | -28,345.54       |
| 03/10/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.990 | -28,632.83       |
| 03/11/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.950 | -28,249.78       |
| 03/12/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.970 | -28,441.31       |
| 03/13/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.980 | -28,537.07       |
| 03/14/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.990 | -28,632.83       |
| 03/15/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.990 | -28,632.83       |
| 03/16/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.990 | -28,632.83       |
| 03/17/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.890 | -25,769.97       |
| 03/18/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.160 | -20,684.59       |
| 03/19/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.080 | -19,918.49       |
| 03/20/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.220 | -21,259.16       |
| 03/21/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.080 | -19,918.49       |
| 03/22/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.080 | -19,918.49       |
| 03/23/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.080 | -19,918.49       |
| 03/24/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.080 | -19,918.49       |
| 03/25/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.420 | -23,174.40       |
| 03/26/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.300 | -22,025.25       |
| 03/27/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.270 | -21,737.97       |
| 03/28/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.090 | -20,014.25       |
| 03/29/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.090 | -20,014.25       |
| 03/30/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.090 | -20,014.25       |
| 03/31/2008 | USD | 344,743,091.21 | 344,743,091.21    | 2.510 | -24,036.25       |

Total Interest Due: -24,036.25

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

|| Interest Accrual On Cash Collateral

|           |   |
|-----------|---|
| TO:       | 911515137110                                      |
|           | 03220621LS  |
|           | TONY FOX  |
| PHONE:    |   |
| FAX:      |   |
| EMAIL:    | tony.fox@magnetar.com;williem.messmore@lehman.com |
| FROM:     | LEHMAN RELEND                                     |
|           | STEVEN COLOMBO                                    |
| PHONE:    | 212-526-9289                                      |
| FAX:      |   |
| EMAIL:    | steven.colombo@lehman.com                         |
| DUE DATE: | 05/08/2008  |

From 03/01/2008 To 04/30/2008 [inclusive]

| Date       | Ccy | Principals     | Interest Accrual Amt. |            |
|------------|-----|----------------|-----------------------|------------|
| 03/01/2008 | USD | 340,240,323.61 | 340,240,323.61        |            |
| 03/02/2008 | USD | 340,240,323.61 | 3.010                 | -28,447.87 |
| 03/03/2008 | USD | 340,240,323.61 | 3.000                 | -29,298.47 |
| 03/04/2008 | USD | 340,240,323.61 | 2.900                 | -27,408.25 |
| 03/05/2008 | USD | 340,240,323.61 | 2.980                 | -27,891.78 |
| 03/06/2008 | USD | 344,743,091.21 | 2.990                 | -28,632.83 |
| 03/07/2008 | USD | 344,743,091.21 | 2.980                 | -28,345.44 |
| 03/08/2008 | USD | 344,743,091.21 | 2.960                 | -28,345.54 |
| 03/09/2008 | USD | 344,743,091.21 | 2.990                 | -28,345.54 |
| 03/10/2008 | USD | 344,743,091.21 | 2.990                 | -28,632.83 |
| 03/11/2008 | USD | 344,743,091.21 | 2.950                 | -24,244.78 |
| 03/12/2008 | USD | 344,743,091.21 | 2.970                 | -28,441.31 |
| 03/13/2008 | USD | 344,743,091.21 | 2.990                 | -28,632.83 |
| 03/14/2008 | USD | 344,743,091.21 | 2.990                 | -28,632.83 |
| 03/15/2008 | USD | 344,743,091.21 | 2.990                 | -28,632.83 |
| 03/16/2008 | USD | 344,743,091.21 | 2.990                 | -28,632.83 |
| 03/17/2008 | USD | 344,743,091.21 | 2.990                 | -28,632.83 |
| 03/18/2008 | USD | 344,743,091.21 | 2.180                 | -20,684.59 |
| 03/19/2008 | USD | 344,743,091.21 | 2.080                 | -19,918.49 |
| 03/20/2008 | USD | 344,743,091.21 | 2.220                 | -21,259.16 |
| 03/21/2008 | USD | 344,743,091.21 | 2.080                 | -19,918.49 |
| 03/22/2008 | USD | 344,743,091.21 | 2.080                 | -19,918.49 |
| 03/23/2008 | USD | 344,743,091.21 | 2.080                 | -19,918.49 |
| 03/24/2008 | USD | 344,743,091.21 | 2.080                 | -19,918.49 |
| 03/25/2008 | USD | 344,743,091.21 | 2.020                 | -23,774.10 |
| 03/26/2008 | USD | 344,743,091.21 | 2.300                 | -22,025.25 |
| 03/27/2008 | USD | 344,743,091.21 | 2.270                 | -23,774.10 |
| 03/28/2008 | USD | 344,743,091.21 | 2.090                 | -20,014.25 |
| 03/29/2008 | USD | 344,743,091.21 | 2.080                 | -20,014.25 |
| 03/30/2008 | USD | 344,743,091.21 | 2.090                 | -20,014.25 |
| 03/31/2008 | USD | 344,743,091.21 | 2.010                 | -21,058.15 |
| 04/01/2008 | USD | 344,743,091.21 | 2.380                 | -22,791.35 |
| 04/02/2008 | USD | 344,743,091.21 | 2.380                 | -20,878.11 |
| 04/03/2008 | USD | 344,743,091.21 | 2.190                 | -20,971.87 |
| 04/04/2008 | USD | 344,743,091.21 | 2.260                 | -21,562.21 |
| 04/05/2008 | USD | 344,743,091.21 | 2.260                 | -21,642.21 |
| 04/06/2008 | USD | 344,743,091.21 | 2.260                 | -21,642.21 |
| 04/07/2008 | USD | 344,743,091.21 | 2.240                 | -21,450.68 |
| 04/08/2008 | USD | 344,743,091.21 | 2.230                 | -21,951.92 |
| 04/09/2008 | USD | 344,743,091.21 | 2.200                 | -21,067.63 |
| 04/10/2008 | USD | 344,743,091.21 | 2.380                 | -22,045.15 |
| 04/11/2008 | USD | 344,743,091.21 | 2.370                 | -22,695.59 |
| 04/12/2008 | USD | 344,743,091.21 | 2.370                 | -22,695.59 |
| 04/13/2008 | USD | 344,743,091.21 | 2.370                 | -22,695.59 |

| Date       | Ccy | Open           | High           | Low            | Close          | Change |
|------------|-----|----------------|----------------|----------------|----------------|--------|
| 04/14/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,320  |
| 04/15/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,320  |
| 04/16/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,350  |
| 04/17/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,370  |
| 04/18/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,320  |
| 04/19/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,320  |
| 04/20/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,320  |
| 04/21/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,280  |
| 04/22/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 1,900  |
| 04/23/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,180  |
| 04/24/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,260  |
| 04/25/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,280  |
| 04/26/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,280  |
| 04/27/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,280  |
| 04/28/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,290  |
| 04/29/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,210  |
| 04/30/2008 | USD | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 344,743,091.21 | 2,370  |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|           |                            |
|-----------|----------------------------|
| TO:       | PULSATRELLI, JAMES         |
|           | 032406PULS                 |
| NAME:     | TONY FOX                   |
| PHONE:    |                            |
| FAX:      |                            |
| EMAIL:    |                            |
| TO:       | JOSEPH H. MCGLAWN          |
| NAME:     | JOSEPH H. MCGLAWN          |
| PHONE:    | 212-526-9259               |
| FAX:      |                            |
| EMAIL:    | joseph.mcglawn1@lehman.com |
| DUE DATE: | 06/04/2008                 |

From 05/01/2008 To 05/31/2008 [inclusive]

| Date       | Currency | Principal      | Interest Accrued | Interest Collected | Interest Paid |
|------------|----------|----------------|------------------|--------------------|---------------|
| 05/01/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 0.00               | 21,864.21     |
| 05/02/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.880              | -18,003.25    |
| 05/03/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.880              | -18,003.25    |
| 05/04/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.880              | -18,003.25    |
| 05/05/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.880              | 17,715.99     |
| 05/06/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.910              | -18,290.54    |
| 05/07/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 2.010              | -19,248.18    |
| 05/08/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.990              | -18,056.63    |
| 05/09/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.970              | -18,865.11    |
| 05/10/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.970              | -18,865.11    |
| 05/11/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.970              | -18,865.11    |
| 05/12/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.880              | -18,003.25    |
| 05/13/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 1.990              | -18,482.06    |
| 05/14/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 2.030              | -19,439.68    |
| 05/15/2008 | USD      | 344,743,091.21 | 344,743,091.21   | 2.030              | -19,439.68    |
| 05/16/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.910              | -21,240.05    |
| 05/17/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.910              | -21,240.05    |
| 05/18/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.910              | -21,240.05    |
| 05/19/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.990              | -21,664.97    |
| 05/20/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.990              | -22,129.69    |
| 05/21/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 2.030              | -22,574.10    |
| 05/22/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 2.050              | -22,796.91    |
| 05/23/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.990              | -22,129.69    |
| 05/24/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.990              | -22,129.69    |
| 05/25/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.990              | -22,129.69    |
| 05/26/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.990              | -22,129.69    |
| 05/27/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 2.030              | -24,798.69    |
| 05/28/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 2.080              | -23,130.53    |
| 05/29/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 2.010              | -22,362.09    |
| 05/30/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.980              | -22,018.48    |
| 05/31/2008 | USD      | 400,336,018.23 | 400,336,018.23   | 1.980              | -22,018.48    |

|                  |                    |               |
|------------------|--------------------|---------------|
| Interest Accrued | Interest Collected | Interest Paid |
| Interest Accrued | Interest Collected | Interest Paid |
| Interest Accrued | Interest Collected | Interest Paid |
| Interest Accrued | Interest Collected | Interest Paid |
| Interest Accrued | Interest Collected | Interest Paid |

FW021001088

BBDABMHMXXX

010-155273-501

/BNF/COLLATERAL

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|                  |                                  |
|------------------|----------------------------------|
| <b>TO:</b>       | <b>PULSAR RE, LTD.</b>           |
| 032406PULS       |                                  |
| TONY FOX         |                                  |
| <b>PHONE:</b>    |                                  |
| <b>FAX:</b>      |                                  |
| <b>EMAIL:</b>    |                                  |
| <b>FROM:</b>     | <b>LEHMAN RE LTD.</b>            |
| STEVEN COLOMBO   |                                  |
| <b>PHONE:</b>    | <b>212-526-9289</b>              |
| <b>FAX:</b>      |                                  |
| <b>EMAIL:</b>    | <b>steven.colombo@lehman.com</b> |
| <b>DUE DATE:</b> | <b>07/08/2008</b>                |

From 06/01/2008 To 06/30/2008 [inclusive]

| Date       | CCY | Principal      | Interest/Calc.Amt. | Rate  | Accrued Int. |
|------------|-----|----------------|--------------------|-------|--------------|
| 06/01/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.980 | -22,018.48   |
| 06/02/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.060 | -22,908.12   |
| 06/03/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.950 | -21,884.87   |
| 06/04/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.980 | -22,018.48   |
| 06/05/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.980 | -22,018.48   |
| 06/06/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.010 | -22,352.09   |
| 06/07/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.010 | -22,352.09   |
| 06/08/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.010 | -22,352.09   |
| 06/09/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.020 | -22,463.30   |
| 06/10/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.960 | -21,796.07   |
| 06/11/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.950 | -21,884.87   |
| 06/12/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.010 | -22,352.09   |
| 06/13/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.020 | -22,463.30   |
| 06/14/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.020 | -22,463.30   |
| 06/15/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.020 | -22,463.30   |
| 06/16/2008 | USD | 400,336,018.23 | 400,336,018.23     | 2.060 | -22,908.12   |
| 06/17/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.870 | -20,795.23   |
| 06/18/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.840 | -20,461.62   |
| 06/19/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.940 | -21,573.66   |
| 06/20/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.990 | -22,129.69   |
| 06/21/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.990 | -22,129.69   |
| 06/22/2008 | USD | 400,336,018.23 | 400,336,018.23     | 1.990 | -22,129.69   |
| 06/23/2008 | USD | 448,746,153.06 | 448,746,153.06     | 1.980 | -24,681.04   |
| 06/24/2008 | USD | 448,746,153.06 | 448,746,153.06     | 1.930 | -24,057.78   |
| 06/25/2008 | USD | 448,746,153.06 | 448,746,153.06     | 1.970 | -24,553.39   |
| 06/26/2008 | USD | 448,746,153.06 | 448,746,153.06     | 2.050 | -25,553.60   |
| 06/27/2008 | USD | 448,746,153.06 | 448,746,153.06     | 1.990 | -24,805.69   |
| 06/28/2008 | USD | 448,746,153.06 | 448,746,153.06     | 1.990 | -24,805.69   |
| 06/29/2008 | USD | 448,746,153.06 | 448,746,153.06     | 1.990 | -24,805.69   |
| 06/30/2008 | USD | 448,746,153.06 | 448,746,153.06     | 2.470 | -30,788.97   |

Total Interest Due: 689,573.44

Lehman will pay to the following settlement instructions:

| Intermediary | Institution | Beneficiary    | Special         |
|--------------|-------------|----------------|-----------------|
| FW021001088  | BBDABMHMXXX | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

Interest Accrual On Cash Collateral

|           |                           |
|-----------|---------------------------|
| NAME:     | TONY FOX                  |
| PHONE:    |                           |
| FAX:      |                           |
| EMAIL:    |                           |
| NAME:     | STEVEN C COLOMBO          |
| PHONE:    | 212-526-9285              |
| FAX:      | 646-756-3025              |
| EMAIL:    | steven.colombo@lehman.com |
| DUE DATE: | 08/01/2008                |

From 07/01/2008 To 07/31/2008 [inclusive]

| Date       | Currency | Amount         | Interest       | Accrued | Interest   |
|------------|----------|----------------|----------------|---------|------------|
| 07/01/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.920   | -24,304.30 |
| 07/02/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.950   | -24,307.08 |
| 07/03/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.920   | -24,303.13 |
| 07/04/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.920   | -24,303.13 |
| 07/05/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.920   | -24,303.13 |
| 07/06/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.920   | -24,303.13 |
| 07/07/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.920   | -24,303.13 |
| 07/08/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.970   | -24,556.39 |
| 07/09/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.990   | -24,805.69 |
| 07/10/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.010   | -25,054.99 |
| 07/11/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.970   | -24,556.39 |
| 07/12/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.970   | -24,556.39 |
| 07/13/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.920   | -24,303.13 |
| 07/14/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.060   | -25,678.25 |
| 07/15/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.130   | -26,324.77 |
| 07/16/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.950   | -24,307.08 |
| 07/17/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.990   | -24,805.69 |
| 07/18/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.960   | -24,431.73 |
| 07/19/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.990   | -24,805.69 |
| 07/20/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.960   | -24,431.73 |
| 07/21/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.990   | -24,805.69 |
| 07/22/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 1.970   | -24,556.39 |
| 07/23/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.040   | -25,428.05 |
| 07/24/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.060   | -25,678.25 |
| 07/25/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.130   | -26,324.77 |
| 07/26/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.130   | -26,550.81 |
| 07/27/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.130   | -26,550.81 |
| 07/28/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.000   | -24,930.34 |
| 07/29/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.050   | -25,663.00 |
| 07/30/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.030   | -25,304.30 |
| 07/31/2008 | USD      | 448,746,153.06 | 448,746,153.06 | 2.060   | -25,678.25 |

| FW#         | BB#         | Collateral Type | Borrower ID    | Security        |
|-------------|-------------|-----------------|----------------|-----------------|
| FW021001088 | BBDABMHMXXX |                 | 010-155273-501 | /BNF/COLLATERAL |

LEHMAN BROTHERS

|| Interest Accrual On Cash Collateral

|           |                             |
|-----------|-----------------------------|
| TO:       | 032406PULS                  |
|           | TONY FOX                    |
| PHONE:    |                             |
| FAX:      |                             |
| EMAIL:    |                             |
| FROM:     | JOSEPH H. MCGLAWN           |
| PHONE:    | 2123269289                  |
| FAX:      |                             |
| EMAIL:    | joseph.h.mcglawn@lehman.com |
| DUE DATE: | 09/01/2008                  |

From 08/01/2008 To 08/31/2008 [inclusive]

| Date       | Currency | Principal      | Interest Accrual Amt. | Interest Rate | Interest Accrual % |
|------------|----------|----------------|-----------------------|---------------|--------------------|
| 08/01/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.040         | 25,428.95          |
| 08/02/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.040         | -25,428.95         |
| 08/03/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.040         | -25,428.95         |
| 08/04/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.970         | -24,556.39         |
| 08/05/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.970         | -24,556.39         |
| 08/06/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.010         | -25,054.99         |
| 08/07/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.980         | -24,497.73         |
| 08/08/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.010         | -25,054.99         |
| 08/09/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.010         | -25,054.99         |
| 08/10/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.010         | -25,054.99         |
| 08/11/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.990         | -24,805.59         |
| 08/12/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.950         | -24,307.08         |
| 08/13/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.980         | -24,889.04         |
| 08/14/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.090         | -26,052.21         |
| 08/15/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.080         | -26,027.48         |
| 08/16/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.080         | -25,927.56         |
| 08/17/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.080         | -25,927.56         |
| 08/18/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.910         | -23,808.48         |
| 08/19/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.940         | -24,162.43         |
| 08/20/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.980         | -24,681.04         |
| 08/21/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.010         | -25,054.99         |
| 08/22/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.020         | -25,179.65         |
| 08/23/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.020         | -25,179.65         |
| 08/24/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.020         | -25,179.65         |
| 08/25/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 2.010         | -25,054.99         |
| 08/26/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.880         | -23,434.52         |
| 08/27/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.980         | -24,889.04         |
| 08/28/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.990         | -24,805.69         |
| 08/29/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.980         | -24,889.04         |
| 08/30/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.940         | -24,182.43         |
| 08/31/2008 | USD      | 448,746,153.06 | 448,746,153.06        | 1.940         | -24,182.43         |

|   |   |
|---|---|
| 100% of interest accrued on cash collateral | 100% of interest accrued on cash collateral |
| Interest accrued on cash collateral         | Interest accrued on cash collateral         |
| Interest accrued on cash collateral         | Interest accrued on cash collateral         |

FW021001088

BBDABMHMXXX

010-155273-501

/BNF/COLLATERAL